

# DEPARTMENT OF THE TREASURY

## General Account Investment Portfolio

### Monthly Average Balances and Rates

(dollars in millions)

FISCAL YEAR 2007	PRIMARY LIQUIDITY		EXTERNAL MANAGEMENT EXTENDED DURATION <sup>1,2</sup>		COMPOSITE	
	Avg. Balance	Yield	Avg. Balance	Annualized Total Return	Avg. Balance	Rate
July 2006	\$5,684.6	5.12 %	\$1,242.8	13.40 %	\$6,927.4	6.61 %
August 2006	\$5,305.9	5.20 %	\$1,357.8	14.82 %	\$6,663.7	7.16 %
September 2006	\$5,541.2	5.31 %	\$1,371.6	9.66 %	\$6,912.8	6.17 %
October 2006	\$5,805.7	5.27 %	\$1,381.2	7.47 %	\$7,186.9	5.69 %
November 2006	\$5,528.9	5.32 %	\$1,391.9	11.64 %	\$6,920.8	6.59 %
December 2006	\$5,209.7	5.28 %	\$1,395.8	(4.51)%	\$6,605.5	3.21 %
January 2007	\$5,938.6	5.29 %	\$1,393.8	1.21 %	\$7,332.4	4.51 %
February 2007	\$5,838.4	5.48 %	\$1,705.4	15.98 %	\$7,543.8	7.85 %
March 2007	\$5,513.1	5.32 %	\$1,717.2	1.86 %	\$7,230.3	4.50 %
April 2007	\$5,368.4	5.40 %	\$1,722.3	6.03 %	\$7,090.7	5.55 %
May 2007	\$6,059.2	5.35 %	\$1,722.1	(6.76)%	\$7,781.3	2.67 %
June 2007	\$6,029.7	5.40 %	\$1,716.7	(0.60)%	\$7,746.4	4.07 %
Year-to-Date Average	\$5,652.0	5.31 %	\$1,509.9	5.41 % <sup>3</sup>	\$7,161.9	5.33 % <sup>3</sup>
Latest 12-month Average	\$5,652.0	5.31 %	\$1,509.9	5.41 % <sup>3</sup>	\$7,161.9	5.33 % <sup>3</sup>

<sup>1</sup> Monthly performance on the extended duration portion of the General Account is now reported on an annualized total return basis.  
Total return includes unrealized gains and losses, which in the short term can make returns more volatile.  
Over an extended time period the fluctuations average out and total return approaches the portfolio yield.

<sup>2</sup> Unaudited

<sup>3</sup> The Year-to-Date Average and Latest 12-month Average calculations have been revised to reflect time weighted returns.